



Apr-13-2010 03:45 PM LITTLER MENDELSON P.C. 7139519212

44/69

2. "You" or "your" and "SXP" refer to Defendant SXP Analytics, LLC, its subsidiaries, affiliates, and any or all persons acting or purporting to act on behalf of SXP with respect to the subject matter of this lawsuit, including without limitation Emmanuel Mamalakis and Vitaliy Godlevsky.

3. "Quantlab" refers to Quantlab Financial, LLC, and Quantlab Technologies Ltd. (BVI) collectively and any or all persons acting or purporting to act on behalf of Quantlab with respect to the subject matter of this lawsuit.

4. "Godlevsky" refers to Defendant Vitaliy Godlevsky and any or all persons acting or purporting to act on behalf of Godlevsky with respect to the subject matter of this lawsuit.

5. "Kuharsky" refers to Defendant Andriy Kuharsky and any or all persons acting or purporting to act on behalf of Kuharsky with respect to the subject matter of this lawsuit.

6. "An" refers to Defendant Ping An, and any or all persons acting or purporting to act on behalf of An with respect to the subject matter of this lawsuit.

7. "Maravina" refers to Defendant Anna Maravina, and any or all persons acting or purporting to act on behalf of Maravina with respect to the subject matter of this lawsuit.

8. "Mamalakis" refers to Defendant Emmanuel Mamalakis and any or all persons acting or purporting to act on behalf of Mamalakis with respect to the subject matter of this lawsuit.

9. "High frequency trading" means buying and selling the same security on the same day or intraday trading.

10. "Trading strategies" means strategies for applying mathematical models, statistical models, or other analytical tools to identify market mispricings, deviations from statistical pricing

Apr-13-2010 03:45 PM LITTLER MENDELSON P.C. 7139519212

45/69

patterns, market anomalies arising from supply and demand imbalances, or other factors that may allow a person to forecast what the price of various financial instruments will be in the future.

11. "Trading technology" means software (i.e., computer code) and/or hardware configurations that are used to implement trading strategies and execute trades.

12. "Automated trading" means using trading strategies that are reduced to mathematical formulas and algorithms and then translated into machine-readable executable code so that the buy/sell decisions are made by computers.

13. "Quantlab documents" means and includes any paper or electronic memorandum, item of correspondence, or a file relating to automated trading that was created by a Quantlab employee during the timeframe that he or she was employed by Quantlab.

14. "Computer code" means either source code or machine-readable executable code or both.

15. "Employees" means and includes both current and former employees.

16. "Computer" means and includes but is not limited to desktops, laptops, notebook computers, home computers, network servers, or mainframes.

17. "Electronic storage device" means any device that stores information in an electronic format and includes but is not limited to internal hard drives, external hard drives, USB "thumb" drives, Blackberrys, PalmPilots, MP3 players, iPods, cell phones, and pagers.

18. "Each" includes the word "every" and "every" includes the word "each." "Any" includes the word "all" and "all" includes the word "any." "And" includes the word "or" and "or" includes the word "and."

19. The terms "relate to" and "relating to" mean "refer to," "constitute," "contain," "mention," "reflect," "discuss," "concern" or "comment upon."

Apr-13-2010 03:45 PM LITTLER MENDELSON P.C. 7139519212

46/69

20. The singular and masculine form or any noun or pronoun shall embrace—and be read and applied as embracing—the plural, the feminine, and the neutral, except where circumstances of the interrogatory clearly make it inappropriate.

21. Whenever in these interrogatories there is a request to “identify” or to “set forth the identity” of a person who is an individual, the answering party shall state with respect to such individual: (i) his name; (ii) his current business or home address; (iii) his current business or home telephone number; (iv) his current or last known employer and his current or last known position with that employer.

22. Whenever in these interrogatories there is a request to “identify” or “set forth the identity” of a person that is a business, corporation, partnership, or other entity, the answering party shall state with respect to such entity: (i) its full name; (ii) its mailing and street address; and (iii) its principal place of business.

23. Unless conclusively negated by the context of the question, the above definitions and instructions apply to each interrogatory in this First Set of Interrogatories to SXP.

24. You are requested and hereby reminded to fulfill your duty to supplement your answers to these interrogatories.

#### **QUANTLAB'S FIRST SET OF INTERROGATORIES TO SXP**

**Interrogatory No 1:** Identify the specific asset classes that SXP has traded since its inception and, for each asset class, identify the specific timeframe (i.e., beginning and ending dates) during which SXP has traded that asset class.

**Interrogatory No 2:** Identify the particular financial markets on which SXP currently trades and, for each market, specify the percentage of SXP's total 2009 trading volume attributable to that financial market.

**Interrogatory No 3:** Identify any and all broker-dealers, service bureaus, clearing firms, sponsoring brokers, exchanges, or any other third party used to facilitate any aspect of your trading activities.

Apr-13-2010 03:46 PM LITTLER MENDELSON P.C. 7139519212

47/69

- Interrogatory No 4:** Identify the average frequency of SXP's trades for the years 2007, 2008, and 2009. In answering this interrogatory, please identify the average frequency for each particular year in a numerical measure of seconds, minutes, hours, or days.
- Interrogatory No 5:** Identify the particular investors in SXP's automated trading business (or trading fund) from the time of SXP's inception to present. For each investor, please specify the person's name, address, telephone number, and date and amount of initial investment.
- Interrogatory No 6:** Identify any and all computer files that contain any computer code or computer code fragments originally developed by Quantlab employees during their employment with Quantlab that have been, at any point in time, in the possession, custody, or control of SXP. For each document or file identified in your answer, please provide: the name or a detailed description of the document or file; the place and time at which it came into your possession, custody, or control; and the person(s) who provided it to you.
- Interrogatory No 7:** To the extent not encompassed by Interrogatory No. 6, identify any and all property (whether electronic or paper) belonging to Quantlab that has been, at any point in time, in the possession, custody, or control of SXP. For each piece of property responsive to this interrogatory, please provide: the name or a detailed description of the property; the place and time at which it came into your possession, custody, or control; and the person(s) who provided it to you.
- Interrogatory No 8:** Identify all Quantlab employees (current or former) with whom any employee, officer, or representative of SXP has discussed Quantlab's trading strategies or trading technology, specifying for each: the date and place of the discussion and the identity of the SXP employee, officer, or representative who participated in the discussion with the Quantlab employee.
- Interrogatory No 9:** For each computer or electronic storage device seized from SXP's offices by the Federal Bureau of Investigation ("FBI") in March 2008, identify: the manufacturer, model, and serial number of the computer or device; its physical location(s) since being returned to SXP; whether it has been used by SXP since being returned; and the primary user of that computer or device prior to its seizure by the FBI.
- Interrogatory No 10:** Identify all landline, digital, and mobile phone providers that SXP has contracted with (or otherwise used) for phone services since March 10, 2007, and identify the telephone numbers serviced by these providers for Mamalakis, Kuharsky, Godlevsky, and An during that time.

Apr-13-2010 03:46 PM LITTLER MENDELSON P.C. 7139519212

48/69

**Interrogatory No 11:** Identify all Internet and e-mail service providers that SXP has contracted with (or otherwise used) since March 10, 2007.

**Interrogatory No 12:** Identify each person who has written or otherwise contributed computer code for inclusion in SXP's trading technology.


**Interrogatory No 13:** Identify all SXP employees (current or former) who had access to any computer code or computer code fragments originally developed by Quantlab employees during their employment with Quantlab.

**Interrogatory No 14:** Identify each bank and other financial institution accounts used by SXP.

Apr-13-2010 03:47 PM LITTLER MENDELSON P.C. 7139519212

49/69

Respectfully submitted,

 For AHN

Allan H. Neighbors, IV  
(Attorney-in-Charge)  
Texas Bar No. 24033660  
S.D. Tex. Bar No. 34398  
LITTLER MENDELSON, P.C.  
1301 McKinney, Suite 1900  
Houston, Texas 77010  
713.951.9400 (Telephone)  
713.951.9212 (Facsimile)  
aneighbors@littler.com

OF COUNSEL:

**Tim McInturf**  
Texas Bar No. 00788020  
S.D. Tex. Bar No. 18058  
QUANTLAB FINANCIAL, LLC  
4200 Montrose Blvd.  
Suite 200  
Houston, Texas 77006  
713.400.5917 (Telephone)  
713.400.5918 (Facsimile)  
tmcinturf@quantlab.com

**M. Scott McDonald**  
Texas Bar No. 13555505  
S.D. Tex. Bar No. 9500  
smcdonald@littler.com

**Fazila Issa**  
Texas Bar No. 24046136  
S.D. Tex. Bar No. 566478  
fissa@littler.com

**Tim Rybacki**  
Texas Bar No. 24056248  
S.D. Tex. Bar No. 718501  
trybacki@littler.com  
LITTLER MENDELSON, P.C.  
1301 McKinney, Suite 1900  
Houston, Texas 77010  
713.951.9400 (Telephone)  
713.951.9212 (Facsimile)

**Tim Headley**  
Texas Bar No. 09325210  
S.D. Tex. Bar No. 1003  
THE TIM HEADLEY LAW FIRM  
7941 Katy Freeway, Suite 506  
Houston, Texas 77024  
713.467.8500 (Telephone)  
713.467.8501 (Facsimile)  
HeadleyIPLaw@gmail.com

ATTORNEYS FOR PLAINTIFFS  
QUANTLAB TECHNOLOGIES LTD. (BVI)  
AND QUANTLAB FINANCIAL, LLC

Apr-13-2010 03:47 PM LITTLER MENDELSON P.C. 7139519212

50/69

**CERTIFICATE OF SERVICE**

I hereby certify that, on April 13, 2010, I served the foregoing Plaintiffs' First Set of Interrogatories to Defendant SXP Analytics, LLC on the following counsel of record

**VIA HAND DELIVERY:**

James M. Cleary, Jr.  
Martin, Disiere, Jefferson & Wisdom, L.L.P.  
808 Travis, Suite 1800  
Houston, Texas 77002

**VIA FACSIMILE AND U.S. MAIL:**

Joseph Y. Ahmad  
Todd W. Mensing  
Kinan H. Romman  
Ahmad, Zavitsanos & Anaipakos, P.C.  
1221 McKinney Street, Suite 3460  
Houston, Texas 77010

Craig Alan Corsini  
Lapus, Greiner, Lai & Corsini, L.L.C.  
5800 Ranchester, Suite 200  
Houston, Texas 77036

David Holmes  
Law Offices of David Holmes  
13201 Northwest Freeway, Suite 800  
Houston, Texas 77040

David G. Hanson  
Mark Cameli  
Amy L. Lindner  
Reinhart Boerner Van Deuren, S.C.  
1000 North Water Street, Suite 1700  
Milwaukee, Wisconsin 53202

  
Tim Rybacki

Firmwide:94865513.1 038021.1013